

# Datafeed Toolbox Release Notes

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The “Datafeed Toolbox 1.6 Release Notes” on page 1-1 describe the changes introduced in the latest version of the Datafeed Toolbox. The following topics are discussed in these Release Notes.

- “FactSet Support Added” on page 1-2
- “FactSet Function Summary” on page 1-2

The Datafeed Toolbox Release Notes also provide information about recent versions of the product, in case you are upgrading from a prior version.

- “Datafeed Toolbox 1.5 Release Notes” on page 2-1
- “Datafeed Toolbox 1.3 Release Notes” on page 3-1
- “Datafeed Toolbox 1.2 Release Notes” on page 4-1

## **Printing the Release Notes**

If you would like to print the Release Notes, you can link to a PDF version.



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# Datafeed Toolbox 1.6

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## New Features

This section introduces the new features added in the Datafeed Toolbox 1.6.

### FactSet Support Added

The Datafeed Toolbox Version 1.6 adds the FactSet data server to the list of previously supported servers (Bloomberg, FT Interactive Data, Hyperfeed, and Yahoo). Version 1.6 provides functions to obtain price, profile, historical, and tick data from FactSet.

### FactSet Function Summary

Function	Purpose
close	Close connection
fetch	Request data
get	Get connection properties
factset	Connect to FactSet
isconnection	True if valid connection

# Datafeed Toolbox 1.5

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## New Features

This section summarizes the new features and enhancements introduced in the Datafeed Toolbox 1.5.

### Enhanced Bloomberg fetch Command

#### Real Time Monitoring

A new form of the Bloomberg fetch command

```
data = fetch(Connect, 'Security', 'MONITOR', 'MATLABProg', ...  
            NumTicks)
```

supports real time monitoring. The 'MONITOR' form of the command subscribes to a specific security and performs a 'HEADER' call to obtain Bloomberg data. It then runs a MATLAB program that can parse the data structure created by the 'HEADER' call. You terminate the 'MONITOR' loop by typing **Ctrl+C**.

If you include the optional argument NumTicks, the 'MONITOR' loop automatically terminates after NumTicks ticks have been processed. Enter **Ctrl+C** to terminate processing prior to NumTicks ticks having been reached.

#### Multiple Securites and Fields

The Bloomberg fetch command now supports data acquisition for multiple securities and multiple fields. For 'HEADER', 'GETDATA', and 'MONITOR' data only, the Security and Fields arguments may be cell arrays of strings containing a list of securities or fields. You can request retrieval of up to four Fields at a time.



## Installation Note

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**Note** The installation note below applies to Version 1.5, as it has to the installation of the Datafeed Toolbox since Version 1.2.

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### **FT Interactive Data Server (Windows NT)**

The default location for installing FT Interactive Data client software is C:\RPLUS.

For successful operation after installation, add this directory to the Microsoft Windows system path. Use the **System** Control Panel to add this directory to the path.



# Datafeed Toolbox 1.3

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## New Features

This section introduces the new features and enhancements added in the Datafeed Toolbox 1.3 since Datafeed Toolbox 1.2 (Release 12.0).

For information about Datafeed Toolbox features that are incorporated Version 1.2, see “New Features” on page 4-3 in the Datafeed Toolbox 1.2 Release Notes.

### Hyperfeed Support Added

The Datafeed Toolbox Version 1.3 adds the Hyperfeed data server to the list of previously supported servers (i.e., Bloomberg, FT Interactive Data, and Yahoo). Version 1.3 provides functions to obtain price, profile, historical and tick data from Hyperfeed.

### Hyperfeed Function Summary

Function	Purpose
close	Close connection
fetch	Request data
get	Get connection properties
hyperfeed	Connect to Hyperfeed
isconnection	True if valid connection

# Datafeed Toolbox 1.2

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# Introduction to the Datafeed Toolbox

The Datafeed Toolbox was introduced after Release 11.1.

The Datafeed Toolbox effectively turns your MATLAB workstation into a financial data acquisition terminal. Using the Datafeed Toolbox, you can download a wide variety of security data from financial data servers into your MATLAB workspace. Then, you can pass this data to MATLAB or to another toolbox, such as the Financial Time Series Toolbox, for further analysis.

## Learning More About the Datafeed Toolbox

The Datafeed Toolbox documentation describes the product in detail. You can also read about the Datafeed Toolbox in the products section of the MathWorks Web page (<http://www.mathworks.com/products/datafeed/>).

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## **New Features**

This section introduces the new features and enhancements added in the Datafeed Toolbox 1.2 after the Datafeed Toolbox 1.0 (Release 11.1).

### **Support for IDC and Yahoo**

The Datafeed Toolbox now supports connections to Interactive Data Corporation (IDC) and Yahoo data servers in addition to Bloomberg.

